

Augment the problem with data weights  $w_1, \ldots, w_N$ .

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## Leave-one-out weights:



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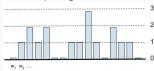
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## Leave-one-out weights:



#### Bootstrap weights:



Augment the problem with data weights  $w_1,\dots,w_N$ . We can write  $\underset{p(\theta|X,w)}{\mathbb{E}}[\theta]$ .

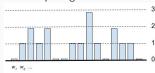
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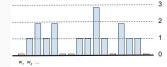
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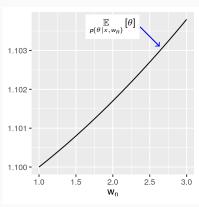


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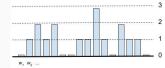
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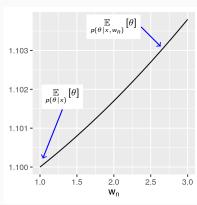


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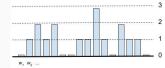
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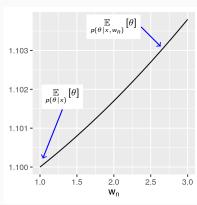


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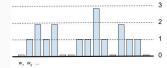


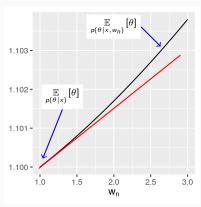


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